

## Foreign Exchange Position

Positions as at: 29 September 2017

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|------------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward      | 317,613.06        | 847,418.65            | 1,165,031.71        |
| <b>Total</b>                 | <b>317,613.06</b> | <b>847,418.65</b>     | <b>1,165,031.71</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward      | 31,418            | 85,453                | 116,871        |
| <b>Total</b>                 | <b>31,418</b>     | <b>85,453</b>         | <b>116,871</b> |

### By Product and Currency

| Outstanding Notional (US\$m) | USD/CNY           | USD/IDR          | USD/INR           | USD/KRW           | USD/MYR          | USD/PHP          | USD/TWD           | Others           | Total               |
|------------------------------|-------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|------------------|---------------------|
| Non-deliverable Forward      | 345,652.53        | 38,413.21        | 179,270.57        | 271,048.41        | 16,600.94        | 35,233.02        | 226,872.36        | 51,940.66        | 1,165,031.71        |
| <b>Total</b>                 | <b>345,652.53</b> | <b>38,413.21</b> | <b>179,270.57</b> | <b>271,048.41</b> | <b>16,600.94</b> | <b>35,233.02</b> | <b>226,872.36</b> | <b>51,940.66</b> | <b>1,165,031.71</b> |

| Number of Outstanding Trades | USD/CNY       | USD/IDR      | USD/INR       | USD/KRW       | USD/MYR      | USD/PHP      | USD/TWD       | Others       | Total          |
|------------------------------|---------------|--------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward      | 21,924        | 8,006        | 23,244        | 25,632        | 3,660        | 7,366        | 22,537        | 4,503        | 116,871        |
| <b>Total</b>                 | <b>21,924</b> | <b>8,006</b> | <b>23,244</b> | <b>25,632</b> | <b>3,660</b> | <b>7,366</b> | <b>22,537</b> | <b>4,503</b> | <b>116,871</b> |

### By Product and Residual Maturity

| Outstanding Notional (US\$m) | 0 - 3 Months      | 3 - 6 Months      | 6 - 9 Months     | 9 - 12 Months    | 1 - 2 Years      | 2 - 5 Years     | > 5 Years     | Total               |
|------------------------------|-------------------|-------------------|------------------|------------------|------------------|-----------------|---------------|---------------------|
| Non-deliverable Forward      | 883,920.05        | 158,825.57        | 58,641.20        | 44,965.73        | 12,207.70        | 6,117.48        | 353.97        | 1,165,031.71        |
| <b>Total</b>                 | <b>883,920.05</b> | <b>158,825.57</b> | <b>58,641.20</b> | <b>44,965.73</b> | <b>12,207.70</b> | <b>6,117.48</b> | <b>353.97</b> | <b>1,165,031.71</b> |

| Number of Outstanding Trades | 0 - 3 Months  | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years  | 2 - 5 Years | > 5 Years | Total          |
|------------------------------|---------------|--------------|--------------|---------------|--------------|-------------|-----------|----------------|
| Non-deliverable Forward      | 98,238        | 8,931        | 4,113        | 3,150         | 1,627        | 789         | 23        | 116,871        |
| <b>Total</b>                 | <b>98,238</b> | <b>8,931</b> | <b>4,113</b> | <b>3,150</b>  | <b>1,627</b> | <b>789</b>  | <b>23</b> | <b>116,871</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description                   |
|---------------|---------------|-------------------------------|
| AED           | 3.6724        | UAE Dirham                    |
| AFN           | 68.18         | Afghani                       |
| ALL           | 113.6         | Lek                           |
| AMD           | 477.03        | Armenian Dram                 |
| ANG           | 1.7825        | Netherlands Antillean Guilder |
| AOA           | 165.095       | Kwanza                        |
| ARS           | 17.37         | Argentine Peso                |
| AUD           | 1.2775        | Australian Dollar             |
| AWG           | 1.78          | Aruban Florin                 |
| AZN           | 1.6942        | Azerbaijani Manat             |
| BAM           | 1.6553        | Convertible Mark              |
| BBD           | 1.9981        | Barbados Dollar               |
| BDT           | 81.83         | Taka                          |
| BGN           | 1.6669        | Bulgarian Lev                 |
| BHD           | 0.377         | Bahraini Dinar                |
| BIF           | 1737.01       | Burundi Franc                 |
| BMD           | 1             | Bermudian Dollar              |

## Foreign Exchange Position

Positions as at:

29 September 2017

|     |          |                        |
|-----|----------|------------------------|
| BND | 1.3566   | Brunei Dollar          |
| BOB | 6.86     | Boliviano              |
| BRL | 3.1538   | Brazilian Real         |
| BSD | 1        | Bahamian Dollar        |
| BTN | 65.305   | Ngultrum               |
| BWP | 10.3093  | Pula                   |
| BYR | 19560    | Belarussian Ruble      |
| BZD | 1.9982   | Belize Dollar          |
| CAD | 1.2507   | Canadian Dollar        |
| CDF | 1563.02  | Congolese Franc        |
| CHF | 0.9744   | Swiss Franc            |
| CLF | 24948.04 | Unidades de fomento    |
| CLP | 638.4    | Chilean Peso           |
| CNY | 6.6533   | Yuan Renminbi          |
| COP | 2949     | Colombian Peso         |
| COU | 0.0858   | Unidad de Valor Real   |
| CRC | 568.32   | Costa Rican Colon      |
| CUC | 1        | Peso Convertible       |
| CUP | 1        | Cuban Peso             |
| CVE | 93.85    | Cape Verde Escudo      |
| CZK | 22.1     | Czech Koruna           |
| DJF | 177.6    | Djibouti Franc         |
| DKK | 6.3433   | Danish Krone           |
| DOP | 47.27    | Dominican Peso         |
| DZD | 112.8842 | Algerian Dinar         |
| EGP | 17.6     | Egyptian Pound         |
| ERN | 15.29    | Nakfa                  |
| ETB | 23.39    | Ethiopian Birr         |
| EUR | 0.8522   | Euro                   |
| FJD | 2.0068   | Fiji Dollar            |
| FKP | 0.7529   | Falkland Islands Pound |
| GBP | 0.753    | Pound Sterling         |
| GEL | 2.466    | Lari                   |
| GHS | 4.4      | Cedi                   |
| GIP | 0.7529   | Gibraltar Pound        |
| GMD | 43.98    | Dalasi                 |
| GNF | 8890     | Guinea Franc           |
| GTQ | 7.349    | Quetzal                |
| GYD | 203.21   | Guyana Dollar          |
| HKD | 7.8122   | Hong Kong Dollar       |
| HNL | 23.353   | Lempira                |
| HRK | 6.3891   | Croatian Kuna          |
| HTG | 61.3164  | Gourde                 |
| HUF | 265.88   | Forint                 |
| IDR | 13535    | Rupiah                 |
| ILS | 3.5355   | New Israeli Sheqel     |
| INR | 65.305   | Indian Rupee           |

## Foreign Exchange Position

Positions as at:

29 September 2017

|     |         |                                   |
|-----|---------|-----------------------------------|
| IQD | 1167    | Iraqi Dinar                       |
| IRR | 33834   | Iranian Rial                      |
| ISK | 106.35  | Iceland Krona                     |
| JMD | 129.49  | Jamaican Dollar                   |
| JOD | 0.708   | Jordanian Dinar                   |
| JPY | 112.75  | Yen                               |
| KES | 103.2   | Kenyan Shilling                   |
| KGS | 68.58   | Som                               |
| KHR | 4041    | Riel                              |
| KMF | 416.38  | Comoro Franc                      |
| KPW | 130     | North Korean Won                  |
| KRW | 1145.62 | Won                               |
| KWD | 0.302   | Kuwaiti Dinar                     |
| KYD | 0.82    | Cayman Islands Dollar             |
| KZT | 341.17  | Tenge                             |
| LAK | 8300    | Kip                               |
| LBP | 1505.7  | Lebanese Pound                    |
| LKR | 153.05  | Sri Lanka Rupee                   |
| LRD | 117     | Liberian Dollar                   |
| LSL | 13.5938 | Loti                              |
| LTL | 2.8536  | Lithuanian Litas                  |
| LVL | 0.5078  | Latvian Lats                      |
| LYD | 1.3663  | Libyan Dinar                      |
| MAD | 9.452   | Moroccan Dirham                   |
| MDL | 17.52   | Moldovan Leu                      |
| MGA | 3015    | Malagasy Ariary                   |
| MKD | 52.22   | Denar                             |
| MMK | 1364    | Kyat                              |
| MNT | 2462    | Tugrik                            |
| MOP | 8.038   | Pataca                            |
| MRO | 362     | Ouguiya                           |
| MUR | 33.8    | Mauritius Rupee                   |
| MVR | 15.21   | Rufiyaa                           |
| MWK | 716.22  | Kwacha                            |
| MXN | 18.2294 | Mexican Peso                      |
| MXV | 3.1343  | Mexican Unidad de Inversion (UDI) |
| MYR | 4.232   | Malaysian Ringgit                 |
| MZN | 60.5    | Metical                           |
| NAD | 13.591  | Namibia Dollar                    |
| NGN | 305.75  | Naira                             |
| NIO | 29.94   | Cordoba Oro                       |
| NOK | 8.0004  | Norwegian Krone                   |
| NPR | 104.45  | Nepalese Rupee                    |
| NZD | 1.3893  | New Zealand Dollar                |
| OMR | 0.3846  | Rial Omani                        |
| PAB | 1       | Balboa                            |
| PEN | 3.2713  | Nuevo Sol                         |

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29 September 2017

|     |        |                            |
|-----|--------|----------------------------|
| PGK | 3.1153 | Kina                       |
| PHP | 51.191 | Philippine Peso            |
| PKR | 105.2  | Pakistan Rupee             |
| PLN | 3.6732 | Zloty                      |
| PYG | 5639   | Guarani                    |
| QAR | 3.705  | Qatari Rial                |
| RON | 3.9053 | Leu                        |
| RSD | 101.34 | Serbian Dinar              |
| RUB | 57.872 | Russian Ruble              |
| RWF | 829.58 | Rwanda Franc               |
| SAR | 3.75   | Saudi Riyal                |
| SBD | 7.4738 | Solomon Islands Dollar     |
| SCR | 13.158 | Seychelles Rupee           |
| SDG | 6.6602 | Sudanese Pound             |
| SEK | 8.1686 | Swedish Krona              |
| SGD | 1.3613 | Singapore Dollar           |
| SHP | 0.7526 | Saint Helena Pound         |
| SLL | 7615   | Leone                      |
| SOS | 575    | Somali Shilling            |
| SRD | 7.376  | Surinam Dollar             |
| SSP | 126.2  | South Sudanese Pound       |
| STD | 20452  | Dobra                      |
| SVC | 8.7222 | El Salvador Colon          |
| SYP | 515    | Syrian Pound               |
| SZL | 13.591 | Lilangeni                  |
| THB | 33.42  | Baht                       |
| TJS | 8.7925 | Somoni                     |
| TMT | 3.495  | New Manat                  |
| TND | 2.4757 | Tunisian Dinar             |
| TOP | 2.0816 | Pa'anga                    |
| TRY | 3.561  | Turkish Lira               |
| TTD | 6.75   | Trinidad and Tobago Dollar |
| TWD | 30.396 | New Taiwan Dollar          |
| TZS | 2240   | Tanzanian Shilling         |
| UAH | 26.6   | Hryvnia                    |
| UGX | 3595   | Uganda Shilling            |
| USD | 1      | US Dollar                  |
| UYU | 28.97  | Peso Uruguayo              |
| UZS | 8055.7 | Uzbekistan Sum             |
| VEF | 9.975  | Bolivar Fuerte             |
| VND | 22715  | Dong                       |
| VUV | 104.21 | Vatu                       |
| WST | 2.4225 | Tala                       |
| XAF | 571.7  | CFA Franc BEAC             |
| XCD | 2.69   | East Caribbean Dollar      |
| XOF | 551    | CFA Franc BCEAO            |
| XPF | 101.06 | CFP Franc                  |

## Foreign Exchange Position

Positions as at: 29 September 2017

|     |                     |
|-----|---------------------|
| YER | 250 Yemeni Rial     |
| ZAR | 13.6 Rand           |
| ZMK | 5185 Zambian Kwacha |
| ZWL | 378 Zimbabwe Dollar |

## Interest Rate Position

Positions as at:

29 September 2017

### By Product and Intention to Clear

| Outstanding Notional (US\$m) | Intended to Clear   | Not Intended to Clear | Total                |
|------------------------------|---------------------|-----------------------|----------------------|
| Basis Swap                   | 518,593.86          | 264,639.99            | 783,233.85           |
| Floating vs. Fixed           | 4,399,897.70        | 4,674,447.37          | 9,074,345.07         |
| Overnight Index Swap         | 1,646,414.24        | 663,998.85            | 2,310,413.09         |
| <b>Total</b>                 | <b>6,564,905.80</b> | <b>5,603,086.21</b>   | <b>12,167,992.01</b> |

| Number of Outstanding Trades | Intended to Clear | Not Intended to Clear | Total          |
|------------------------------|-------------------|-----------------------|----------------|
| Basis Swap                   | 6,465             | 3,530                 | 9,995          |
| Floating vs. Fixed           | 86,209            | 130,630               | 216,839        |
| Overnight Index Swap         | 4,323             | 7,265                 | 11,588         |
| <b>Total</b>                 | <b>96,997</b>     | <b>141,425</b>        | <b>238,422</b> |

### By Product and Currency

| Outstanding Notional (US\$m) | USD                 | CNY               | EUR               | GBP              | JPY               | HKD                 | Others              | Total                |
|------------------------------|---------------------|-------------------|-------------------|------------------|-------------------|---------------------|---------------------|----------------------|
| Basis Swap                   | 252,259.90          | 0.00              | 9,257.17          | 6,294.36         | 125,332.90        | 60,859.97           | 329,229.55          | 783,233.85           |
| Floating vs. Fixed           | 1,615,239.55        | 846,371.06        | 157,507.21        | 27,056.37        | 819,037.44        | 1,369,349.55        | 4,239,783.88        | 9,074,345.07         |
| Overnight Index Swap         | 304,086.92          | 0.00              | 102,962.34        | 826.96           | 53,331.77         | 0.00                | 1,849,205.09        | 2,310,413.09         |
| <b>Total</b>                 | <b>2,171,586.37</b> | <b>846,371.06</b> | <b>269,726.73</b> | <b>34,177.69</b> | <b>997,702.11</b> | <b>1,430,209.52</b> | <b>6,418,218.52</b> | <b>12,167,992.01</b> |

| Number of Outstanding Trades | USD           | CNY           | EUR          | GBP        | JPY           | HKD           | Others        | Total          |
|------------------------------|---------------|---------------|--------------|------------|---------------|---------------|---------------|----------------|
| Basis Swap                   | 2,501         | 0             | 189          | 82         | 1,532         | 1,938         | 3,753         | 9,995          |
| Floating vs. Fixed           | 41,600        | 31,992        | 2,631        | 665        | 14,455        | 40,250        | 85,248        | 216,839        |
| Overnight Index Swap         | 461           | 0             | 181          | 6          | 175           | 0             | 10,765        | 11,588         |
| <b>Total</b>                 | <b>44,562</b> | <b>31,992</b> | <b>3,001</b> | <b>753</b> | <b>16,162</b> | <b>42,188</b> | <b>99,766</b> | <b>238,422</b> |

### By Product and Residual Maturity

| Outstanding Notional (US\$m) | 0 - 1 Year          | 1 - 2 Years         | 2 - 5 Years         | 5 - 10 Years        | 10 - 15 Years     | 15 - 20 Years    | > 20 Years        | Total                |
|------------------------------|---------------------|---------------------|---------------------|---------------------|-------------------|------------------|-------------------|----------------------|
| Basis Swap                   | 214,897.17          | 141,811.85          | 284,223.74          | 116,022.71          | 15,840.41         | 7,255.57         | 3,182.41          | 783,233.85           |
| Floating vs. Fixed           | 3,464,499.20        | 1,626,420.59        | 2,456,916.58        | 1,181,823.49        | 175,501.01        | 66,190.86        | 102,993.34        | 9,074,345.07         |
| Overnight Index Swap         | 2,113,245.41        | 77,475.80           | 104,410.79          | 13,952.86           | 452.82            | 720.67           | 154.74            | 2,310,413.09         |
| <b>Total</b>                 | <b>5,792,641.78</b> | <b>1,845,708.24</b> | <b>2,845,551.10</b> | <b>1,311,799.06</b> | <b>191,794.24</b> | <b>74,167.10</b> | <b>106,330.49</b> | <b>12,167,992.01</b> |

| Number of Outstanding Trades | 0 - 1 Year    | 1 - 2 Years   | 2 - 5 Years   | 5 - 10 Years  | 10 - 15 Years | 15 - 20 Years | > 20 Years   | Total          |
|------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|--------------|----------------|
| Basis Swap                   | 1,599         | 1,242         | 3,493         | 2,335         | 536           | 346           | 446          | 9,995          |
| Floating vs. Fixed           | 46,768        | 31,052        | 78,557        | 44,972        | 6,889         | 3,894         | 4,708        | 216,839        |
| Overnight Index Swap         | 3,943         | 1,761         | 5,572         | 257           | 21            | 25            | 9            | 11,588         |
| <b>Total</b>                 | <b>52,310</b> | <b>34,055</b> | <b>87,622</b> | <b>47,564</b> | <b>7,445</b>  | <b>4,265</b>  | <b>5,163</b> | <b>238,422</b> |

### Foreign Exchange Rate

| Currency Code | Exchange Rate | Description |
|---------------|---------------|-------------|
| AED           | 3.6724        | UAE Dirham  |

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|     |          |                               |
|-----|----------|-------------------------------|
| AFN | 68.18    | Afghani                       |
| ALL | 113.6    | Lek                           |
| AMD | 477.03   | Armenian Dram                 |
| ANG | 1.7825   | Netherlands Antillean Guilder |
| AOA | 165.095  | Kwanza                        |
| ARS | 17.37    | Argentine Peso                |
| AUD | 1.2775   | Australian Dollar             |
| AWG | 1.78     | Aruban Florin                 |
| AZN | 1.6942   | Azerbaijani Manat             |
| BAM | 1.6553   | Convertible Mark              |
| BBD | 1.9981   | Barbados Dollar               |
| BDT | 81.83    | Taka                          |
| BGN | 1.6669   | Bulgarian Lev                 |
| BHD | 0.377    | Bahraini Dinar                |
| BIF | 1737.01  | Burundi Franc                 |
| BMD | 1        | Bermudian Dollar              |
| BND | 1.3566   | Brunei Dollar                 |
| BOB | 6.86     | Boliviano                     |
| BRL | 3.1538   | Brazilian Real                |
| BSD | 1        | Bahamian Dollar               |
| BTN | 65.305   | Ngultrum                      |
| BWP | 10.3093  | Pula                          |
| BYR | 19560    | Belarussian Ruble             |
| BZD | 1.9982   | Belize Dollar                 |
| CAD | 1.2507   | Canadian Dollar               |
| CDF | 1563.02  | Congolese Franc               |
| CHF | 0.9744   | Swiss Franc                   |
| CLF | 24948.04 | Unidades de fomento           |
| CLP | 638.4    | Chilean Peso                  |
| CNY | 6.6533   | Yuan Renminbi                 |
| COP | 2949     | Colombian Peso                |
| COU | 0.0858   | Unidad de Valor Real          |
| CRC | 568.32   | Costa Rican Colon             |
| CUC | 1        | Peso Convertible              |
| CUP | 1        | Cuban Peso                    |
| CVE | 93.85    | Cape Verde Escudo             |
| CZK | 22.1     | Czech Koruna                  |
| DJF | 177.6    | Djibouti Franc                |
| DKK | 6.3433   | Danish Krone                  |
| DOP | 47.27    | Dominican Peso                |
| DZD | 112.8842 | Algerian Dinar                |
| EGP | 17.6     | Egyptian Pound                |
| ERN | 15.29    | Nakfa                         |

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|     |         |                        |
|-----|---------|------------------------|
| ETB | 23.39   | Ethiopian Birr         |
| EUR | 0.8522  | Euro                   |
| FJD | 2.0068  | Fiji Dollar            |
| FKP | 0.7529  | Falkland Islands Pound |
| GBP | 0.753   | Pound Sterling         |
| GEL | 2.466   | Lari                   |
| GHS | 4.4     | Cedi                   |
| GIP | 0.7529  | Gibraltar Pound        |
| GMD | 43.98   | Dalasi                 |
| GNF | 8890    | Guinea Franc           |
| GTQ | 7.349   | Quetzal                |
| GYD | 203.21  | Guyana Dollar          |
| HKD | 7.8122  | Hong Kong Dollar       |
| HNL | 23.353  | Lempira                |
| HRK | 6.3891  | Croatian Kuna          |
| HTG | 61.3164 | Gourde                 |
| HUF | 265.88  | Forint                 |
| IDR | 13535   | Rupiah                 |
| ILS | 3.5355  | New Israeli Sheqel     |
| INR | 65.305  | Indian Rupee           |
| IQD | 1167    | Iraqi Dinar            |
| IRR | 33834   | Iranian Rial           |
| ISK | 106.35  | Iceland Krona          |
| JMD | 129.49  | Jamaican Dollar        |
| JOD | 0.708   | Jordanian Dinar        |
| JPY | 112.75  | Yen                    |
| KES | 103.2   | Kenyan Shilling        |
| KGS | 68.58   | Som                    |
| KHR | 4041    | Riel                   |
| KMF | 416.38  | Comoro Franc           |
| KPW | 130     | North Korean Won       |
| KRW | 1145.62 | Won                    |
| KWD | 0.302   | Kuwaiti Dinar          |
| KYD | 0.82    | Cayman Islands Dollar  |
| KZT | 341.17  | Tenge                  |
| LAK | 8300    | Kip                    |
| LBP | 1505.7  | Lebanese Pound         |
| LKR | 153.05  | Sri Lanka Rupee        |
| LRD | 117     | Liberian Dollar        |
| LSL | 13.5938 | Loti                   |
| LTL | 2.8536  | Lithuanian Litas       |
| LVL | 0.5078  | Latvian Lats           |
| LYD | 1.3663  | Libyan Dinar           |

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|     |  |
|-----|--|
| MAD | 9.452 Moroccan Dirham                    |
| MDL | 17.52 Moldovan Leu                       |
| MGA | 3015 Malagasy Ariary                     |
| MKD | 52.22 Denar                              |
| MMK | 1364 Kyat                                |
| MNT | 2462 Tugrik                              |
| MOP | 8.038 Pataca                             |
| MRO | 362 Ouguiya                              |
| MUR | 33.8 Mauritius Rupee                     |
| MVR | 15.21 Rufiyaa                            |
| MWK | 716.22 Kwacha                            |
| MXN | 18.2294 Mexican Peso                     |
| MXV | 3.1343 Mexican Unidad de Inversion (UDI) |
| MYR | 4.232 Malaysian Ringgit                  |
| MZN | 60.5 Metical                             |
| NAD | 13.591 Namibia Dollar                    |
| NGN | 305.75 Naira                             |
| NIO | 29.94 Cordoba Oro                        |
| NOK | 8.0004 Norwegian Krone                   |
| NPR | 104.45 Nepalese Rupee                    |
| NZD | 1.3893 New Zealand Dollar                |
| OMR | 0.3846 Rial Omani                        |
| PAB | 1 Balboa                                 |
| PEN | 3.2713 Nuevo Sol                         |
| PGK | 3.1153 Kina                              |
| PHP | 51.191 Philippine Peso                   |
| PKR | 105.2 Pakistan Rupee                     |
| PLN | 3.6732 Zloty                             |
| PYG | 5639 Guarani                             |
| QAR | 3.705 Qatari Rial                        |
| RON | 3.9053 Leu                               |
| RSD | 101.34 Serbian Dinar                     |
| RUB | 57.872 Russian Ruble                     |
| RWF | 829.58 Rwanda Franc                      |
| SAR | 3.75 Saudi Riyal                         |
| SBD | 7.4738 Solomon Islands Dollar            |
| SCR | 13.158 Seychelles Rupee                  |
| SDG | 6.6602 Sudanese Pound                    |
| SEK | 8.1686 Swedish Krona                     |
| SGD | 1.3613 Singapore Dollar                  |
| SHP | 0.7526 Saint Helena Pound                |
| SLL | 7615 Leone                               |
| SOS | 575 Somali Shilling                      |

## Interest Rate Position

Positions as at:

29 September 2017

|     |                                 |
|-----|---------------------------------|
| SRD | 7.376 Surinam Dollar            |
| SSP | 126.2 South Sudanese Pound      |
| STD | 20452 Dobra                     |
| SVC | 8.7222 El Salvador Colon        |
| SYP | 515 Syrian Pound                |
| SZL | 13.591 Lilangeni                |
| THB | 33.42 Baht                      |
| TJS | 8.7925 Somoni                   |
| TMT | 3.495 New Manat                 |
| TND | 2.4757 Tunisian Dinar           |
| TOP | 2.0816 Pa'anga                  |
| TRY | 3.561 Turkish Lira              |
| TTD | 6.75 Trinidad and Tobago Dollar |
| TWD | 30.396 New Taiwan Dollar        |
| TZS | 2240 Tanzanian Shilling         |
| UAH | 26.6 Hryvnia                    |
| UGX | 3595 Uganda Shilling            |
| USD | 1 US Dollar                     |
| UYU | 28.97 Peso Uruguayo             |
| UZS | 8055.7 Uzbekistan Sum           |
| VEF | 9.975 Bolivar Fuerte            |
| VND | 22715 Dong                      |
| VUV | 104.21 Vatu                     |
| WST | 2.4225 Tala                     |
| XAF | 571.7 CFA Franc BEAC            |
| XCD | 2.69 East Caribbean Dollar      |
| XOF | 551 CFA Franc BCEAO             |
| XPF | 101.06 CFP Franc                |
| YER | 250 Yemeni Rial                 |
| ZAR | 13.6 Rand                       |
| ZMK | 5185 Zambian Kwacha             |
| ZWL | 378 Zimbabwe Dollar             |

## Foreign Exchange Turnover

Turnover for the period: September 2017

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear | Not Intended to Clear | Total               |
|----------------------------|-------------------|-----------------------|---------------------|
| Non-deliverable Forward    | 336,889.61        | 840,790.73            | 1,177,680.34        |
| <b>Total</b>               | <b>336,889.61</b> | <b>840,790.73</b>     | <b>1,177,680.34</b> |

| Number of New Trade     | Intended to Clear | Not Intended to Clear | Total          |
|-------------------------|-------------------|-----------------------|----------------|
| Non-deliverable Forward | 36,133            | 93,962                | 130,095        |
| <b>Total</b>            | <b>36,133</b>     | <b>93,962</b>         | <b>130,095</b> |

### By Product and Currency

| New Trade Turnover (US\$m) | USD/CNY           | USD/IDR          | USD/INR           | USD/KRW           | USD/MYR          | USD/PHP          | USD/TWD           | Others           | Total               |
|----------------------------|-------------------|------------------|-------------------|-------------------|------------------|------------------|-------------------|------------------|---------------------|
| Non-deliverable Forward    | 304,937.80        | 41,201.12        | 222,456.16        | 265,630.89        | 18,309.08        | 43,180.42        | 242,166.88        | 39,798.00        | 1,177,680.34        |
| <b>Total</b>               | <b>304,937.80</b> | <b>41,201.12</b> | <b>222,456.16</b> | <b>265,630.89</b> | <b>18,309.08</b> | <b>43,180.42</b> | <b>242,166.88</b> | <b>39,798.00</b> | <b>1,177,680.34</b> |

| Number of New Trade     | USD/CNY       | USD/IDR      | USD/INR       | USD/KRW       | USD/MYR      | USD/PHP      | USD/TWD       | Others       | Total          |
|-------------------------|---------------|--------------|---------------|---------------|--------------|--------------|---------------|--------------|----------------|
| Non-deliverable Forward | 20,230        | 8,313        | 29,997        | 28,523        | 3,717        | 8,990        | 26,979        | 3,346        | 130,095        |
| <b>Total</b>            | <b>20,230</b> | <b>8,313</b> | <b>29,997</b> | <b>28,523</b> | <b>3,717</b> | <b>8,990</b> | <b>26,979</b> | <b>3,346</b> | <b>130,095</b> |

### By Product and Residual Maturity

| New Trade Turnover (US\$m) | 0 - 3 Months      | 3 - 6 Months      | 6 - 9 Months     | 9 - 12 Months    | 1 - 2 Years      | 2 - 5 Years     | > 5 Years     | Total               |
|----------------------------|-------------------|-------------------|------------------|------------------|------------------|-----------------|---------------|---------------------|
| Non-deliverable Forward    | 995,061.89        | 111,876.73        | 36,908.96        | 11,510.35        | 20,800.87        | 1,350.69        | 170.85        | 1,177,680.34        |
| <b>Total</b>               | <b>995,061.89</b> | <b>111,876.73</b> | <b>36,908.96</b> | <b>11,510.35</b> | <b>20,800.87</b> | <b>1,350.69</b> | <b>170.85</b> | <b>1,177,680.34</b> |

| Number of New Trade     | 0 - 3 Months   | 3 - 6 Months | 6 - 9 Months | 9 - 12 Months | 1 - 2 Years  | 2 - 5 Years | > 5 Years | Total          |
|-------------------------|----------------|--------------|--------------|---------------|--------------|-------------|-----------|----------------|
| Non-deliverable Forward | 118,934        | 7,397        | 1,759        | 632           | 1,271        | 97          | 6         | 130,095        |
| <b>Total</b>            | <b>118,934</b> | <b>7,397</b> | <b>1,759</b> | <b>632</b>    | <b>1,271</b> | <b>97</b>   | <b>6</b>  | <b>130,095</b> |

## Interest Rate Turnover

Turnover for the period:

September 2017

### By Product and Intention to Clear

| New Trade Turnover (US\$m) | Intended to Clear   | Not Intended to Clear | Total                |
|----------------------------|---------------------|-----------------------|----------------------|
| Basis Swap                 | 120,238.36          | 9,806,492.09          | 9,926,730.45         |
| Floating vs. Fixed         | 1,444,117.59        | 2,517,147.00          | 3,961,264.58         |
| Overnight Index Swap       | 2,120,460.28        | 691,214.30            | 2,811,674.58         |
| <b>Total</b>               | <b>3,684,816.22</b> | <b>13,014,853.39</b>  | <b>16,699,669.62</b> |

| Number of New Trade  | Intended to Clear | Not Intended to Clear | Total         |
|----------------------|-------------------|-----------------------|---------------|
| Basis Swap           | 1,208             | 7,227                 | 8,435         |
| Floating vs. Fixed   | 23,526            | 16,831                | 40,357        |
| Overnight Index Swap | 1,758             | 1,253                 | 3,011         |
| <b>Total</b>         | <b>26,491</b>     | <b>25,311</b>         | <b>51,802</b> |

### By Product and Currency

| New Trade Turnover (US\$m) | USD                  | CNY              | EUR               | GBP             | JPY               | HKD               | Others              | Total                |
|----------------------------|----------------------|------------------|-------------------|-----------------|-------------------|-------------------|---------------------|----------------------|
| Basis Swap                 | 9,573,855.18         | 0.00             | 33,834.09         | 940.32          | 38,419.78         | 14,252.78         | 265,428.29          | 9,926,730.45         |
| Floating vs. Fixed         | 1,669,513.85         | 72,783.61        | 55,700.91         | 4,109.68        | 180,405.38        | 388,256.25        | 1,590,494.90        | 3,961,264.58         |
| Overnight Index Swap       | 324,608.14           | 0.00             | 41,416.71         | 1,231.85        | 26,632.13         | 0.00              | 2,417,785.75        | 2,811,674.58         |
| <b>Total</b>               | <b>11,567,977.17</b> | <b>72,783.61</b> | <b>130,951.71</b> | <b>6,281.86</b> | <b>245,457.29</b> | <b>402,509.04</b> | <b>4,273,708.93</b> | <b>16,699,669.62</b> |

| Number of New Trade  | USD          | CNY          | EUR          | GBP        | JPY          | HKD          | Others        | Total         |
|----------------------|--------------|--------------|--------------|------------|--------------|--------------|---------------|---------------|
| Basis Swap           | 2,350        | 0            | 844          | 170        | 675          | 874          | 3,522         | 8,435         |
| Floating vs. Fixed   | 6,224        | 2,000        | 737          | 220        | 1,729        | 8,079        | 21,369        | 40,357        |
| Overnight Index Swap | 212          | 0            | 30           | 7          | 31           | 0            | 2,731         | 3,011         |
| <b>Total</b>         | <b>8,786</b> | <b>2,000</b> | <b>1,611</b> | <b>397</b> | <b>2,435</b> | <b>8,952</b> | <b>27,622</b> | <b>51,802</b> |

### By Product and Residual Maturity

| New Trade Turnover (US\$m) | 0 - 1 Year           | 1 - 2 Years         | 2 - 5 Years         | 5 - 10 Years      | 10 - 15 Years     | 15 - 20 Years    | > 20 Years       | Total                |
|----------------------------|----------------------|---------------------|---------------------|-------------------|-------------------|------------------|------------------|----------------------|
| Basis Swap                 | 6,853,632.32         | 2,678,735.78        | 308,200.20          | 66,616.86         | 16,654.96         | 2,005.47         | 884.86           | 9,926,730.45         |
| Floating vs. Fixed         | 1,911,289.36         | 681,841.77          | 853,541.34          | 336,194.55        | 145,957.98        | 8,859.00         | 23,580.59        | 3,961,264.58         |
| Overnight Index Swap       | 2,734,794.54         | 38,097.76           | 27,040.85           | 11,390.01         | 123.90            | 44.32            | 183.20           | 2,811,674.58         |
| <b>Total</b>               | <b>11,499,716.23</b> | <b>3,398,675.31</b> | <b>1,188,782.38</b> | <b>414,201.41</b> | <b>162,736.84</b> | <b>10,908.79</b> | <b>24,648.65</b> | <b>16,699,669.62</b> |

| Number of New Trade  | 0 - 1 Year   | 1 - 2 Years  | 2 - 5 Years   | 5 - 10 Years  | 10 - 15 Years | 15 - 20 Years | > 20 Years   | Total         |
|----------------------|--------------|--------------|---------------|---------------|---------------|---------------|--------------|---------------|
| Basis Swap           | 724          | 704          | 2,054         | 2,001         | 944           | 564           | 1,445        | 8,435         |
| Floating vs. Fixed   | 5,279        | 5,421        | 12,493        | 9,972         | 4,602         | 598           | 1,993        | 40,357        |
| Overnight Index Swap | 1,426        | 285          | 708           | 585           | 3             | 1             | 4            | 3,011         |
| <b>Total</b>         | <b>7,428</b> | <b>6,409</b> | <b>15,254</b> | <b>12,558</b> | <b>5,549</b>  | <b>1,163</b>  | <b>3,442</b> | <b>51,802</b> |